

## 22. Secondary Market Transactions in Government Securities (Face Value)<sup>@</sup>

(Amount in Rs. crore)

<i>Item</i>	For the Week Ended Dec. 29, 2006			For the Week Ended Jan. 5, 2007		
	Amount	YTM (%PA) Indicative**		Amount	YTM (%PA) Indicative**	
		Minimum	Maximum		Minimum	Maximum
1	2	3	4	5	6	7
<b>I. Outright Transactions</b>						
1. Govt. of India Dated Securities						
Maturing in the year						
2006-07	—	—	—	—	—	—
2007-08	610	7.2166	7.3350	106	7.1784	7.3179
2008-09	1,360	7.2415	8.1227	60	8.0009	8.1498
2009-10	65	7.4932	7.5600	26	7.4847	7.4847
2010-11	300	7.4776	7.5600	57	7.3203	7.5049
2011-12	380	7.4864	8.0543	845	7.4029	7.5273
2012-15	540	7.4791	8.1239	1,749	7.3804	8.0556
2015-16	—	—	—	—	—	—
Beyond 2016	3,790	7.5824	7.7769	14,843	7.5062	8.0292
2. State Government Securities	169	7.6068	7.8451	261	7.1967	7.8000
3. Treasury Bills (Residual Maturity in Days)						
(a) Upto 14 Days	67	7.1350	7.5000	187	6.8998	7.9953
(b) 15 - 91 Days	365	7.1001	7.6000	1,083	6.4758	7.1600
(c) 92 - 182 Days	87	7.0000	7.2954	322	6.8502	7.1999
(d) 183 - 364 Days	461	7.2000	7.2500	865	7.1100	7.2000
<b>II. RBI* : Sales</b>	<b>4</b>			<b>322</b>		
<b>: Purchase</b>	<b>—</b>			<b>—</b>		
<b>III. Repo Transactions £ (Other than with RBI)</b>						
	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>	<b>Amount</b>	<b>Rates (%PA)</b>	<b>Rates (%PA)</b>
		<b>Minimum</b>	<b>Maximum</b>		<b>Minimum</b>	<b>Maximum</b>
1. Govt. of India Dated Securities	23,139	5.75 (1)	18.50 (6)	31,373	2.00 (1)	13.00 (7)
2. State Govt. Securities	426	8.25 (1)	10.00 (31)	485	6.05 (1)	9.70 (31)
3. 91 Day Treasury Bills	233	8.55 (1)	14.00 (4)	638	5.50 (1)	10.75 (3)
4. 182 Day Treasury Bills	335	7.25 (1)	14.00 (4)	516	6.10 (1)	9.00 (3)
5. 364 Day Treasury Bills	88	8.25 (1)	13.50 (4)	960	6.15 (1)	7.00 (7)
<b>IV. RBI: Repo £ ^</b>	<b>1,26,395</b>	<b>7.25</b>	<b>7.25</b>	<b>26,660</b>	<b>7.25</b>	<b>7.25</b>
<b>: Reverse Repo †</b>	<b>2,835</b>	<b>6.00</b>	<b>6.00</b>	<b>42,150</b>	<b>6.00</b>	<b>6.00</b>

@ : As reported in Subsidiary General Ledger Accounts at RBI, including 'When Issued' transactions.

\* : RBI's sales and purchases include transactions in other offices also.

\*\* : Minimum and maximum YTM's (% PA) indicative have been given excluding transactions of Non-standard lot size (Less than Rs.5 crore).

£ : Represent the first leg of transactions.

^ : Data relate to Repo auctions under Liquidity Adjustment Facility effective from June 5, 2000 (See Table 9).

† : Includes Reverse Repo auctions under Liquidity Adjustment Facility.

**Note:** Figures in brackets indicate Repo Period.